



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	2025 On 03-November-22			Bond Future	166.02	166.0797	166.0183	166.0797	7,599.00
15/08/2022	2025 On 02-February-23			Bond Future	167.25	167.3146	167.2509	167.3146	1,918.00
15/08/2022	2025 On 04-May-23			Bond Future	170.54	170.6034	170.5371	170.6034	0.00
15/08/2022	2025 On 03-August-23			Bond Future	172.26	172.3301	172.2615	172.3301	0.00
15/08/2022	2025 On 02-November-23			Bond Future	175.36	175.4315	175.3622	175.4315	0.00
15/08/2022	2029 On 03-November-22			Bond Future	121.17	121.0741	121.1652	121.0741	1,519.00
15/08/2022	2029 On 02-February-23			Bond Future	123.31	123.2134	123.3054	123.2134	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2029 On 04-May-23			Bond Future	124.43	124.3365	124.4293	124.3365	0.00
15/08/2022	2029 On 03-August-23			Bond Future	126.97	126.8792	126.9731	126.8792	0.00
15/08/2022	2029 On 02-November-23			Bond Future	127.92	127.8197	127.9157	127.8197	0.00
15/08/2022	2030 On 03-November-22			Bond Future	10.13	91.7995	10.1302	91.7995	66,884.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1435	2	1435	2	0.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1459	2	1459	2	0.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1735	2	1735	2	500.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	6587	7	6587	7	0.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	704	1	704	1	500.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1483	2	1483	2	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1625	1	1625	1	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1408	1	1408	1	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2751	3	2751	3	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	147	0	147	0	500.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1648	1	1648	1	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1671	2	1671	2	0.00
15/08/2022	2030 On 02-February-23			Bond Future	10.28	89.3938	10.2769	89.3938	5,200.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	6209	7	6209	7	5,000.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4743	5	4743	5	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4875	5	4875	5	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1706	2	1706	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1369	2	1369	2	388.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	326	0	326	0	102.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	481	1	481	1	388.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1569	2	1569	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1300	1	1300	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5515	6	5515	6	5,000.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1666	2	1666	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1685	2	1685	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1317	1	1317	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	568	1	568	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	455	1	455	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1098	1	1098	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3957	4	3957	4	102.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7318	7	7318	7	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6306	6	6306	6	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6136	6	6136	6	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	5635	5	5635	5	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3116	3	3116	3	102.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	2929	3	2929	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	806	1	806	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	976	1	976	1	388.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3547	3	3547	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3429	3	3429	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3517	3	3517	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	2981	3	2981	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	2955	3	2955	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1016	1	1016	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	657	1	657	1	0.00
15/08/2022	2030 On 04-May-23			Bond Future	10.40	91.1345	10.3986	91.1345	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	9470	10	9470	10	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6282	7	6282	7	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7671	8	7671	8	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	9239	10	9239	10	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3121	3	3121	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3402	4	3402	4	350.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1253	1	1253	1	150.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5393	6	5393	6	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2827	3	2827	3	479.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3070	3	3070	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3095	3	3095	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1383	2	1383	2	479.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1552	2	1552	2	388.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	698	1	698	1	388.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1930	2	1930	2	1,080.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3709	3	3709	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	6997	7	6997	7	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4955	5	4955	5	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4332	4	4332	4	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4668	4	4668	4	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2519	2	2519	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2538	2	2538	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2733	3	2733	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1364	1	1364	1	150.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2303	2	2303	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2500	2	2500	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	560	1	560	1	479.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	797	1	797	1	1,080.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1100	1	1100	1	388.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	521	0	521	0	350.00
15/08/2022	2030 On 03-August-23			Bond Future	10.52	88.9735	10.5152	88.9735	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	9158	10	9158	10	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5369	6	5369	6	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	10086	10	10086	10	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5311	6	5311	6	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5340	6	5340	6	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2887	3	2887	3	1,012.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	3468	4	3468	4	350.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2894	3	2894	3	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1853	2	1853	2	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1877	2	1877	2	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	642	1	642	1	350.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3380	3	3380	3	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	834	1	834	1	1,012.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1865	2	1865	2	0.00
15/08/2022	2030 On 02-November-23			Bond Future	10.68	90.5509	10.6847	90.5509	0.00
15/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3696	4	3696	4	0.00
15/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3672	4	3672	4	0.00
15/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3649	4	3649	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3175	3	3175	3	0.00
15/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3158	3	3158	3	0.00
15/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3140	3	3140	3	0.00
15/08/2022	2032 On 03-November-22			Bond Future	10.59	87.6438	10.5896	87.6438	157,110.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	79	0	79	0	180.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	126	0	126	0	500.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	5342	6	5342	6	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	8610	9	8610	9	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	2033	2	2033	2	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	2063	2	2063	2	750.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4925	5	4925	5	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	925	1	925	1	500.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1556	2	1556	2	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1745	2	1745	2	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	747	1	747	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	93	0	93	0	454.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	833	1	833	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	477	1	477	1	750.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4136	4	4136	4	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3347	3	3347	3	454.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3157	3	3157	3	180.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	6970	7	6970	7	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	6417	6	6417	6	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1902	2	1902	2	180.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7251	7	7251	7	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2088	2	2088	2	454.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2974	3	2974	3	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	508	0	508	0	7,500.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1637	1	1637	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1660	1	1660	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	123	0	123	0	750.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	433	0	433	0	500.00
15/08/2022	2032 On 02-February-23			Bond Future	10.74	89.1722	10.7351	89.1722	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	6420	7	6420	7	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	10029	10	10029	10	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1787	2	1787	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1809	2	1809	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1344	2	1344	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	370	0	370	0	454.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5852	6	5852	6	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1832	2	1832	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	2063	2	2063	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	2497	3	2497	3	750.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1455	2	1455	2	500.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	479	1	479	1	500.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	955	1	955	1	750.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5320	5	5320	5	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	7378	7	7378	7	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4180	4	4180	4	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	2835	3	2835	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3293	3	3293	3	454.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3591	3	3591	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1088	1	1088	1	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8193	8	8193	8	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4394	4	4394	4	454.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3622	3	3622	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3653	3	3653	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	382	0	382	0	750.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	940	1	940	1	500.00
15/08/2022	2032 On 04-May-23			Bond Future	10.85	86.7470	10.8547	86.7470	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2731	3	2731	3	400.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3379	4	3379	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3407	4	3407	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3434	4	3434	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	4869	5	4869	5	400.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	12236	13	12236	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	424	0	424	0	400.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3256	3	3256	3	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3279	3	3279	3	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3302	3	3302	3	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3929	4	3929	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2314	2	2314	2	0.00
15/08/2022	2032 On 03-August-23			Bond Future	10.97	88.5063	10.9650	88.5063	2,600.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6073	6	6073	6	0.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6105	6	6105	6	0.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6562	7	6562	7	5,000.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6138	7	6138	7	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2278	2	2278	2	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2100	2	2100	2	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2292	2	2292	2	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2306	2	2306	2	0.00
15/08/2022	2032 On 02-November-23			Bond Future	11.13	85.9207	11.1284	85.9207	0.00
15/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4263	5	4263	5	0.00
15/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4290	5	4290	5	0.00
15/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4316	5	4316	5	0.00
15/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3782	4	3782	4	0.00
15/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3803	4	3803	4	0.00
15/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3824	4	3824	4	0.00
15/08/2022	2033 On 03-November-22			Bond Future	114.11	114.9448	114.1118	114.9448	1,267.00
15/08/2022	2033 On 02-February-23			Bond Future	116.13	116.9755	116.1270	116.9755	6,141.00
15/08/2022	2033 On 04-May-23			Bond Future	117.02	117.8901	117.0239	117.8901	0.00
15/08/2022	2033 On 03-August-23			Bond Future	119.42	120.3007	119.4163	120.3007	0.00
15/08/2022	2033 On 02-November-23			Bond Future	120.13	121.0335	120.1335	121.0335	0.00
15/08/2022	2037 On 03-November-22			Bond Future	11.04	84.7997	11.0390	84.7997	65,847.00
15/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	3037	3	3037	3	0.00
15/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	3115	3	3115	3	0.00
15/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	3076	3	3076	3	0.00
15/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1437	1	1437	1	0.00
15/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1458	1	1458	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1416	1	1416	1	0.00
15/08/2022	2037 On 02-February-23			Bond Future	11.17	82.0217	11.1712	82.0217	71,477.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2986	3	2986	3	636.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2833	3	2833	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	6170	7	6170	7	0.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2772	3	2772	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2803	3	2803	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3597	3	3597	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3628	3	3628	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3567	3	3567	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3416	3	3416	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1567	1	1567	1	636.00
15/08/2022	2037 On 04-May-23			Bond Future	11.28	83.6197	11.2840	83.6197	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	5600	6	5600	6	400.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3145	3	3145	3	400.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	13345	14	13345	14	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4021	4	4021	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3989	4	3989	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3957	4	3957	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3863	4	3863	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3836	4	3836	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4667	4	4667	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	606	1	606	1	400.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3809	4	3809	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	2745	3	2745	3	0.00
15/08/2022	2037 On 03-August-23			Bond Future	11.39	81.0566	11.3928	81.0566	0.00
15/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	7061	7	7061	7	0.00
15/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	7025	7	7025	7	0.00
15/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6989	7	6989	7	0.00
15/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	2925	3	2925	3	0.00
15/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	2907	3	2907	3	0.00
15/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	2889	3	2889	3	0.00
15/08/2022	2037 On 02-November-23			Bond Future	11.53	82.4927	11.5340	82.4927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4974	5	4974	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4944	5	4944	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	5005	5	5005	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	4853	5	4853	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	4827	5	4827	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	4801	5	4801	5	0.00
15/08/2022	2038 On 03-November-22			Bond Future	130.64	130.5420	130.6441	130.5420	5,406.00
15/08/2022	2038 On 02-February-23			Bond Future	131.04	130.9367	131.0397	130.9367	0.00
15/08/2022	2038 On 04-May-23			Bond Future	133.62	133.5113	133.6150	133.5113	0.00
15/08/2022	2038 On 03-August-23			Bond Future	134.37	134.2600	134.3652	134.2600	0.00
15/08/2022	2038 On 02-November-23			Bond Future	136.78	136.6753	136.7830	136.6753	0.00
15/08/2022	2040 On 03-November-22			Bond Future	11.17	86.5392	11.1711	86.5392	61,725.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	200	0	200	0	2,250.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1219	1	1219	1	2,250.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3226	4	3226	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3599	4	3599	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2794	3	2794	3	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	991	1	991	1	1,078.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	5899	6	5899	6	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	8511	9	8511	9	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3186	4	3186	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2425	3	2425	3	1,078.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3146	4	3146	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2235	2	2235	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1674	2	1674	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	703	1	703	1	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1951	2	1951	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1722	2	1722	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1474	1	1474	1	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3723	3	3723	3	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	310	0	310	0	1,078.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1698	2	1698	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	7754	7	7754	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4190	4	4190	4	0.00
15/08/2022	2040 On 02-February-23			Bond Future	11.30	83.5413	11.3007	83.5413	64,040.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6471	7	6471	7	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2780	3	2780	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2811	3	2811	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	764	1	764	1	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	800	1	800	1	388.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	7347	8	7347	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	3067	3	3067	3	621.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	7215	8	7215	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2843	3	2843	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2278	3	2278	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2362	3	2362	3	388.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4611	4	4611	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4024	4	4024	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1475	1	1475	1	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	3788	4	3788	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1723	2	1723	2	621.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1435	1	1435	1	388.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8345	8	8345	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4729	4	4729	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8531	8	8531	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4058	4	4058	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4093	4	4093	4	0.00
15/08/2022	2040 On 04-May-23			Bond Future	11.41	85.1692	11.4115	85.1692	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	12513	13	12513	13	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4521	5	4521	5	486.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2777	3	2777	3	388.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4281	5	4281	5	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4315	5	4315	5	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2288	3	2288	3	486.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1202	1	1202	1	388.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	9681	10	9681	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4349	5	4349	5	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4231	4	4231	4	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1654	2	1654	2	388.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6804	6	6804	6	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1002	1	1002	1	486.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	9720	9	9720	9	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4261	4	4261	4	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4290	4	4290	4	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5996	6	5996	6	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4087	4	4087	4	0.00
15/08/2022	2040 On 03-August-23			Bond Future	11.52	82.3872	11.5184	82.3872	0.00
15/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7456	8	7456	8	0.00
15/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7494	8	7494	8	0.00
15/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7533	8	7533	8	0.00
15/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3267	3	3267	3	0.00
15/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3286	3	3286	3	0.00
15/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3306	3	3306	3	0.00
15/08/2022	2040 On 02-November-23			Bond Future	11.66	83.8466	11.6556	83.8466	0.00
15/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	5186	6	5186	6	0.00
15/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	5122	5	5122	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	5153	5	5153	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5587	5	5587	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5527	5	5527	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5557	5	5557	5	0.00
15/08/2022	2044 On 03-November-22			Bond Future	11.14	83.6817	11.1430	83.6817	65,414.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	3340	4	3340	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	3381	4	3381	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	220	0	220	0	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	862	1	862	1	1,600.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1318	2	1318	2	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2974	3	2974	3	1,600.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	3423	4	3423	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1647	1	1647	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1922	2	1922	2	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1670	1	1670	1	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	3699	3	3699	3	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4685	4	4685	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	7833	7	7833	7	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1694	1	1694	1	0.00
15/08/2022	2044 On 02-February-23			Bond Future	11.26	80.7591	11.2637	80.7591	33,819.00
15/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	3167	4	3167	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	3100	3	3100	3	0.00
15/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	3134	4	3134	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	3896	4	3896	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	3930	4	3930	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	3862	4	3862	4	0.00
15/08/2022	2044 On 04-May-23			Bond Future	11.37	82.3328	11.3664	82.3328	0.00
15/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4623	5	4623	5	0.00
15/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4552	5	4552	5	0.00
15/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4587	5	4587	5	0.00
15/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4238	4	4238	4	0.00
15/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4267	4	4267	4	0.00
15/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4208	4	4208	4	0.00
15/08/2022	2044 On 03-August-23			Bond Future	11.47	79.6186	11.4651	79.6186	0.00
15/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7698	8	7698	8	0.00
15/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7620	8	7620	8	0.00
15/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7659	8	7659	8	0.00
15/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3382	3	3382	3	0.00
15/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3402	3	3402	3	0.00
15/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3362	3	3362	3	0.00
15/08/2022	2044 On 02-November-23			Bond Future	11.59	81.0289	11.5916	81.0289	0.00
15/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5376	6	5376	6	0.00
15/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5410	6	5410	6	0.00
15/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5443	6	5443	6	0.00
15/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5580	5	5580	5	0.00
15/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5610	5	5610	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5641	5	5641	5	0.00
15/08/2022	2046 On 03-November-22			Bond Future	117.37	117.0540	117.3653	117.0540	15,983.00
15/08/2022	2046 On 02-February-23			Bond Future	119.44	119.1225	119.4386	119.1225	0.00
15/08/2022	2046 On 04-May-23			Bond Future	119.75	119.4243	119.7455	119.4243	0.00
15/08/2022	2046 On 03-August-23			Bond Future	122.19	121.8676	122.1948	121.8676	0.00
15/08/2022	2046 On 02-November-23			Bond Future	122.28	121.9493	122.2828	121.9493	0.00
15/08/2022	2050 On 03-November-22			Bond Future	119.64	119.5142	119.6428	119.5142	9,910.00
15/08/2022	2050 On 02-February-23			Bond Future	119.63	119.5027	119.6326	119.5027	0.00
15/08/2022	2050 On 04-May-23			Bond Future	121.98	121.8523	121.9838	121.8523	0.00
15/08/2022	2050 On 03-August-23			Bond Future	122.28	122.1430	122.2764	122.1430	0.00
15/08/2022	2050 On 02-November-23			Bond Future	124.48	124.3402	124.4764	124.3402	0.00
15/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	AL37 On 03-November-22			Index Future	838.04	838.3090	838.0410	838.3090	0.00
15/08/2022	AL37 On 02-February-23			Index Future	852.63	852.9150	852.6260	852.9150	0.00
15/08/2022	AL37 On 04-May-23			Index Future	869.15	869.4700	869.1540	869.4700	0.00
15/08/2022	AL37 On 03-August-23			Index Future	886.71	887.0440	886.7080	887.0440	0.00
15/08/2022	AL37 On 02-November-23			Index Future	902.50	902.8310	902.4960	902.8310	0.00
15/08/2022	AL7T On 03-November-22			Index Future	973.80	978.3040	973.7960	978.3040	0.00
15/08/2022	AL7T On 02-February-23			Index Future	990.74	995.3500	990.7430	995.3500	0.00
15/08/2022	AL7T On 04-May-23			Index Future	1009.95	1014.6690	1009.9490	1014.6690	0.00
15/08/2022	AL7T On 03-August-23			Index Future	1030.35	1035.1780	1030.3470	1035.1780	0.00
15/08/2022	AL7T On 02-November-23			Index Future	1048.69	1053.6010	1048.6920	1053.6010	0.00
15/08/2022	ALBI On 03-November-22			Index Future	857.55	861.5220	857.5480	861.5220	135.00
15/08/2022	ALBI On 02-February-23			Index Future	872.47	876.5330	872.4730	876.5330	0.00
15/08/2022	ALBI On 04-May-23			Index Future	889.39	893.5460	889.3860	893.5460	0.00
15/08/2022	ALBI On 03-August-23			Index Future	907.35	911.6070	907.3490	911.6070	0.00
15/08/2022	ALBI On 02-November-23			Index Future	923.50	927.8310	923.5040	927.8310	0.00
15/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	ES33 On 03-November-22			Bond Future	11.86	75.2725	11.8629	75.2725	0.00
15/08/2022	ES33 On 02-February-23			Bond Future	12.05	76.6031	12.0455	76.6031	350.00
15/08/2022	ES33 On 04-May-23			Bond Future	12.20	74.3174	12.2007	74.3174	0.00
15/08/2022	ES33 On 03-August-23			Bond Future	12.35	75.8408	12.3490	75.8408	0.00
15/08/2022	ES33 On 02-November-23			Bond Future	12.55	73.4124	12.5499	73.4124	0.00
15/08/2022	ES42 On 03-November-22			Bond Future	12.22	73.4077	12.2231	73.4077	0.00
15/08/2022	ES42 On 02-February-23			Bond Future	12.38	74.7066	12.3842	74.7066	4,769.00
15/08/2022	ES42 On 04-May-23			Bond Future	12.53	71.9145	12.5286	71.9145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	ES42 On 03-August-23			Bond Future	12.66	73.3913	12.6627	73.3913	0.00
15/08/2022	ES42 On 02-November-23			Bond Future	12.84	70.4474	12.8411	70.4474	0.00
15/08/2022	GOVI On 03-November-22			GOVI	845.78	849.7220	845.7760	849.7220	866.00
15/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	253460	29	253460	29	0.00
15/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	253660	29	253660	29	0.00
15/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	253560	29	253560	29	0.00
15/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-February-23			GOVI	860.50	864.5280	860.4950	864.5280	0.00
15/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	96550	14	96550	14	0.00
15/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	96750	14	96750	14	0.00
15/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	96650	14	96650	14	0.00
15/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 04-May-23			GOVI	877.18	881.3080	877.1760	881.3080	0.00
15/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	242960	28	242960	28	0.00
15/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	243060	28	243060	28	0.00
15/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	243160	28	243160	28	0.00
15/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-August-23			GOVI	894.89	899.1210	894.8920	899.1210	0.00
15/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	576620	62	576620	62	0.00
15/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	576820	62	576820	62	0.00
15/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	576720	62	576720	62	0.00
15/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-November-23			GOVI	910.83	915.1230	910.8260	915.1230	0.00
15/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	250260	29	250260	29	0.00
15/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	250160	29	250160	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	250060	29	250060	29	0.00
15/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2022	IGOV On 03-November-22			Index Future	324.67	324.7840	324.6690	324.7840	703.00
15/08/2022	IGOV On 02-February-23			Index Future	330.40	330.5220	330.3980	330.5220	0.00
15/08/2022	IGOV On 04-May-23			Index Future	336.88	337.0140	336.8800	337.0140	0.00
15/08/2022	IGOV On 03-August-23			Index Future	343.76	343.9010	343.7590	343.9010	0.00
15/08/2022	IGOV On 02-November-23			Index Future	349.95	350.0960	349.9540	350.0960	0.00
15/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2650	5.7550	94.2650	0.00
15/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1950	5.8150	94.1950	0.00
15/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.38	93.6400	6.3800	93.6400	0.00
15/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.5600	6.4700	93.5600	0.00
15/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.84	93.1650	6.8350	93.1650	68.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	6.92	93.1000	6.9200	93.1000	0.00
15/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.21	92.8100	7.2100	92.8100	0.00
15/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.40	92.6200	7.4000	92.6200	0.00
15/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.55	92.4850	7.5450	92.4850	75.00
15/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.47	92.5500	7.4700	92.5500	272.00
15/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.55	92.4700	7.5500	92.4700	0.00
15/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.53	92.4900	7.5300	92.4900	0.00
15/08/2022	R023 On 03-November-22			Bond Future	7.10	101.6595	7.0990	101.6595	24,229.00
15/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	260	0	260	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	263	0	263	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	257	0	257	0	0.00
15/08/2022	R035 On 03-November-22			Bond Future	10.89	88.6816	10.8880	88.6816	59,258.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	175	0	175	0	582.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	671	1	671	1	976.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2932	3	2932	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2970	3	2970	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1203	1	1203	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	3008	3	3008	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	10052	11	10052	11	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2427	3	2427	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2638	3	2638	3	976.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1814	2	1814	2	582.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	121	0	121	0	976.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1444	1	1444	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	3156	3	3156	3	582.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1465	1	1465	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1667	2	1667	2	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1487	1	1487	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4331	4	4331	4	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	6987	7	6987	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R035 On 02-February-23			Bond Future	11.03	90.2272	11.0301	90.2272	106,331.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	6649	7	6649	7	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	12030	13	12030	13	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	3152	3	3152	3	976.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	3184	3	3184	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2573	3	2573	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2602	3	2602	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1249	1	1249	1	976.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1981	2	1981	2	388.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	6482	7	6482	7	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2631	3	2631	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2031	2	2031	2	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1883	2	1883	2	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	574	1	574	1	582.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	612	1	612	1	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	653	1	653	1	388.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	7781	7	7781	7	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8233	8	8233	8	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4479	4	4479	4	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4331	4	4331	4	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4258	4	4258	4	582.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5721	5	5721	5	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3525	3	3525	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	367	0	367	0	976.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8005	8	8005	8	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3556	3	3556	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3587	3	3587	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3008	3	3008	3	582.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3035	3	3035	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1287	1	1287	1	388.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1336	1	1336	1	0.00
15/08/2022	R035 On 04-May-23			Bond Future	11.14	87.4802	11.1420	87.4802	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	4085	4	4085	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1002	1	1002	1	388.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1942	2	1942	2	491.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	8671	9	8671	9	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3926	4	3926	4	491.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	4021	4	4021	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	4053	4	4053	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2343	3	2343	3	388.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	11592	12	11592	12	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	850	1	850	1	491.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	5568	5	5568	5	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1490	1	1490	1	388.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3634	3	3634	3	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6276	6	6276	6	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	8978	9	8978	9	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3764	4	3764	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3685	3	3685	3	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3660	3	3660	3	0.00
15/08/2022	R035 On 03-August-23			Bond Future	11.25	89.2534	11.2471	89.2534	0.00
15/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6811	7	6811	7	0.00
15/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6847	7	6847	7	0.00
15/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6883	7	6883	7	0.00
15/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2748	3	2748	3	0.00
15/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2765	3	2765	3	0.00
15/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2782	3	2782	3	0.00
15/08/2022	R035 On 02-November-23			Bond Future	11.40	86.3391	11.4003	86.3391	0.00
15/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4887	5	4887	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4827	5	4827	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4857	5	4857	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4747	5	4747	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4773	5	4773	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4722	4	4722	4	0.00
15/08/2022	R186 On 03-November-22			Bond Future	8.75	109.9923	8.7492	109.9923	64,047.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	415	0	415	0	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	1442	1	1442	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	795	1	795	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	766	1	766	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	780	1	780	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1520	2	1520	2	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	877	1	877	1	4,310.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1542	2	1542	2	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1500	1	1500	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2264	2	2264	2	0.00
15/08/2022	R186 On 02-February-23			Bond Future	8.88	106.6122	8.8828	106.6122	0.00
15/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	824	1	824	1	0.00
15/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	814	1	814	1	0.00
15/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	803	1	803	1	0.00
15/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2692	3	2692	3	0.00
15/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2669	3	2669	3	0.00
15/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2646	3	2646	3	0.00
15/08/2022	R186 On 04-May-23			Bond Future	8.97	108.6871	8.9685	108.6871	0.00
15/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1677	2	1677	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1661	2	1661	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1693	2	1693	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2110	2	2110	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2126	2	2126	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2095	2	2095	2	0.00
15/08/2022	R186 On 03-August-23			Bond Future	9.03	105.5854	9.0349	105.5854	0.00
15/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3431	3	3431	3	0.00
15/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3390	3	3390	3	0.00
15/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3411	3	3411	3	0.00
15/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1373	1	1373	1	0.00
15/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1381	1	1381	1	0.00
15/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1365	1	1365	1	0.00
15/08/2022	R186 On 02-November-23			Bond Future	9.21	107.4578	9.2082	107.4578	0.00
15/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2510	3	2510	3	0.00
15/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2493	3	2493	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2526	3	2526	3	0.00
15/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2006	2	2006	2	0.00
15/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2028	2	2028	2	0.00
15/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2017	2	2017	2	0.00
15/08/2022	R197 On 03-November-22			Bond Future	337.02	336.9989	337.0214	336.9989	831.00
15/08/2022	R197 On 02-February-23			Bond Future	334.15	334.1307	334.1513	334.1307	0.00
15/08/2022	R197 On 04-May-23			Bond Future	340.72	340.7018	340.7200	340.7018	0.00
15/08/2022	R197 On 03-August-23			Bond Future	338.55	338.5295	338.5464	338.5295	0.00
15/08/2022	R197 On 02-November-23			Bond Future	344.63	344.6162	344.6344	344.6162	0.00
15/08/2022	R202 On 03-November-22			Bond Future	250.11	250.9817	250.1072	250.9817	6,148.00
15/08/2022	R202 On 02-February-23			Bond Future	249.84	250.7300	249.8382	250.7300	460.00
15/08/2022	R202 On 04-May-23			Bond Future	254.75	255.6591	254.7478	255.6591	0.00
15/08/2022	R202 On 03-August-23			Bond Future	255.10	256.0317	255.1005	256.0317	0.00
15/08/2022	R202 On 02-November-23			Bond Future	259.69	260.6376	259.6903	260.6376	0.00
15/08/2022	R209 On 03-November-22			Bond Future	10.86	68.9571	10.8616	68.9571	18,852.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	283	0	283	0	10,500.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2262	3	2262	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2293	3	2293	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3988	4	3988	4	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	957	1	957	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2231	3	2231	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	23	0	23	0	6,000.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	57	0	57	0	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2324	3	2324	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	6010	6	6010	6	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	313	0	313	0	10,500.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1437	1	1437	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2921	3	2921	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	7878	7	7878	7	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9414	9	9414	9	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1500	1	1500	1	8,750.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	707	1	707	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1457	1	1457	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1478	1	1478	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	5094	5	5094	5	6,000.00
15/08/2022	R209 On 02-February-23			Bond Future	10.98	70.1596	10.9835	70.1596	2,066.00
15/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	2212	2	2212	2	0.00
15/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	2161	2	2161	2	0.00
15/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	2186	2	2186	2	0.00
15/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3181	3	3181	3	0.00
15/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3237	3	3237	3	0.00
15/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3209	3	3209	3	0.00
15/08/2022	R209 On 04-May-23			Bond Future	11.08	68.3728	11.0838	68.3728	0.00
15/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3434	4	3434	4	0.00
15/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3379	4	3379	4	0.00
15/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3407	4	3407	4	0.00
15/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3323	3	3323	3	0.00
15/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3347	3	3347	3	0.00
15/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3300	3	3300	3	0.00
15/08/2022	R209 On 03-August-23			Bond Future	11.18	69.7593	11.1758	69.7593	0.00
15/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	6200	7	6200	7	0.00
15/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	6136	6	6136	6	0.00
15/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	6168	7	6168	7	0.00
15/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2425	2	2425	2	0.00
15/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2456	2	2456	2	0.00
15/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2441	2	2441	2	0.00
15/08/2022	R209 On 02-November-23			Bond Future	11.31	67.8487	11.3068	67.8487	0.00
15/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4328	5	4328	5	0.00
15/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4275	5	4275	5	0.00
15/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4301	5	4301	5	0.00
15/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4136	4	4136	4	0.00
15/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4159	4	4159	4	0.00
15/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4114	4	4114	4	0.00
15/08/2022	R210 On 03-November-22			Bond Future	226.19	226.8077	226.1864	226.8077	732.00
15/08/2022	R210 On 02-February-23			Bond Future	230.18	230.8153	230.1816	230.8153	300.00
15/08/2022	R210 On 04-May-23			Bond Future	231.61	232.2595	231.6113	232.2595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R210 On 03-August-23			Bond Future	236.35	237.0101	236.3475	237.0101	0.00
15/08/2022	R210 On 02-November-23			Bond Future	237.40	238.0756	237.4018	238.0756	0.00
15/08/2022	R213 On 03-November-22			Bond Future	10.46	82.8436	10.4619	82.8436	34,281.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	69	0	69	0	200.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	478	1	478	1	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1467	2	1467	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1011	1	1011	1	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	656	1	656	1	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	82	0	82	0	476.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1420	2	1420	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1443	2	1443	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1396	2	1396	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1837	2	1837	2	200.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1788	2	1788	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1812	2	1812	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	6459	6	6459	6	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3000	3	3000	3	200.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2323	2	2323	2	476.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1764	2	1764	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3519	3	3519	3	476.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	6762	6	6762	6	0.00
15/08/2022	R213 On 02-February-23			Bond Future	10.61	84.2874	10.6126	84.2874	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1937	2	1937	2	912.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1511	2	1511	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	344	0	344	0	476.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1493	2	1493	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	7462	8	7462	8	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1156	1	1156	1	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1530	2	1530	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1767	2	1767	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	2999	3	2999	3	476.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	497	0	497	0	912.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3362	3	3362	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	2792	3	2792	3	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3392	3	3392	3	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	7469	7	7469	7	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4020	4	4020	4	476.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3333	3	3333	3	0.00
15/08/2022	R213 On 04-May-23			Bond Future	10.73	82.3755	10.7294	82.3755	0.00
15/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2955	3	2955	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2931	3	2931	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2979	3	2979	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	2886	3	2886	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	2928	3	2928	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	2907	3	2907	3	0.00
15/08/2022	R213 On 03-August-23			Bond Future	10.84	84.0444	10.8388	84.0444	0.00
15/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5435	6	5435	6	0.00
15/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5406	6	5406	6	0.00
15/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5464	6	5464	6	0.00
15/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2073	2	2073	2	0.00
15/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2086	2	2086	2	0.00
15/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2061	2	2061	2	0.00
15/08/2022	R213 On 02-November-23			Bond Future	11.01	81.9887	11.0083	81.9887	0.00
15/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3858	4	3858	4	0.00
15/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3834	4	3834	4	0.00
15/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3882	4	3882	4	0.00
15/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3362	3	3362	3	0.00
15/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3399	3	3399	3	0.00
15/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3380	3	3380	3	0.00
15/08/2022	R214 On 03-November-22			Bond Future	11.08	66.1207	11.0821	66.1207	25,381.00
15/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2815	3	2815	3	0.00
15/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2780	3	2780	3	0.00
15/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2746	3	2746	3	0.00
15/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1299	1	1299	1	0.00
15/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1318	1	1318	1	0.00
15/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1337	1	1337	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R214 On 02-February-23			Bond Future	11.20	67.2731	11.2020	67.2731	64,507.00
15/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2610	3	2610	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2555	3	2555	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2582	3	2582	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3254	3	3254	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3282	3	3282	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3226	3	3226	3	0.00
15/08/2022	R214 On 04-May-23			Bond Future	11.30	65.2843	11.2965	65.2843	0.00
15/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3802	4	3802	4	0.00
15/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3743	4	3743	4	0.00
15/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3772	4	3772	4	0.00
15/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3378	3	3378	3	0.00
15/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3403	3	3403	3	0.00
15/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3354	3	3354	3	0.00
15/08/2022	R214 On 03-August-23			Bond Future	11.38	66.6075	11.3847	66.6075	0.00
15/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6516	7	6516	7	0.00
15/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6451	7	6451	7	0.00
15/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6483	7	6483	7	0.00
15/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2623	2	2623	2	0.00
15/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2608	2	2608	2	0.00
15/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2592	2	2592	2	0.00
15/08/2022	R214 On 02-November-23			Bond Future	11.51	64.4951	11.5100	64.4951	0.00
15/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4396	5	4396	5	0.00
15/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4451	5	4451	5	0.00
15/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4423	5	4423	5	0.00
15/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4686	4	4686	4	0.00
15/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4711	4	4711	4	0.00
15/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4660	4	4660	4	0.00
15/08/2022	R248 On 03-November-22			Bond Future	11.08	82.5833	11.0760	82.5833	258,918.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	193	0	193	0	1,350.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	6155	7	6155	7	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	3319	4	3319	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	3361	4	3361	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	1249	1	1249	1	1,350.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2907	3	2907	3	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	3404	4	3404	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2047	2	2047	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1778	2	1778	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1753	2	1753	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	3957	4	3957	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1728	2	1728	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	731	1	731	1	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	8381	8	8381	8	0.00
15/08/2022	R248 On 02-February-23			Bond Future	11.19	84.0227	11.1950	84.0227	0.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3251	4	3251	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3217	4	3217	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3356	4	3356	4	2,700.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	1374	2	1374	2	2,700.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3286	4	3286	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4082	4	4082	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4013	4	4013	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	7175	7	7175	7	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4153	4	4153	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4118	4	4118	4	0.00
15/08/2022	R248 On 04-May-23			Bond Future	11.29	81.2187	11.2884	81.2187	0.00
15/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4648	5	4648	5	0.00
15/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4684	5	4684	5	0.00
15/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4721	5	4721	5	0.00
15/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4306	4	4306	4	0.00
15/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4336	4	4336	4	0.00
15/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4367	4	4367	4	0.00
15/08/2022	R248 On 03-August-23			Bond Future	11.38	82.8652	11.3756	82.8652	0.00
15/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7942	8	7942	8	0.00
15/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7982	8	7982	8	0.00
15/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	8022	8	8022	8	0.00
15/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3377	3	3377	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3397	3	3397	3	0.00
15/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3417	3	3417	3	0.00
15/08/2022	R248 On 02-November-23			Bond Future	11.50	79.9006	11.4995	79.9006	0.00
15/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5715	6	5715	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5646	6	5646	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5681	6	5681	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5777	6	5777	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5840	6	5840	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5808	6	5808	6	0.00